

Currency Derivatives Daily MTM Report

Daily summary for: 25/11/2011

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R On 19/12/2011 Foreign Exchange Future			8.51720	8.51470			202,607,153.60	23,788	239,995
\$ / R On 19/03/2012 Foreign Exchange Future			8.62540	8.62160			95,716,063.80	11,097	40,402
\$ / R On 18/06/2012 Foreign Exchange Future			8.72390	8.71880			31,414,763.90	3,601	22,022
\$ / R On 17/09/2012 Foreign Exchange Future			8.81870	8.81230			1,763,740.00	200	1,979
\$ / R On 14/12/2012 Foreign Exchange Future			8.90910	8.90160			0.00	0	0
\$ / R On 18/03/2013 Foreign Exchange Future			8.98940	8.98240			0.00	0	0
\$ / R On 12/12/2014 Foreign Exchange Future			9.72640	9.72270			0.00	0	0
Total \$ / R Future							331,501,721.30	38,686	304,398
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Call		1,167.00000	1,169,000	25.13	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.35	Put		2.00000	2,000	25.13	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Call		1,117.00000	1,119,000	24.56	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.40	Put		2.00000	2,000	24.56	0.00	0	1,000
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Call		1,217.00000	1,219,000	25.71	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	7.30	Put		2.00000	2,000	25.71	0.00	0	3,780
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Put		0.00000	1,000	31.62	0.00	0	0
\$ / R On 19/12/2011 Foreign Exchange Option	6.75	Call		1,765.00000	1,768,000	31.62	0.00	0	500

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		30.00000	29,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		545.00000	546,000	21.45	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Put		1.00000	1,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.00	Call		1,516.00000	1,518,000	29.17	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Put		1.00000	2,000	26.29	0.00	0	800
\$ / R	On	19/12/2011	Foreign Exchange Option	7.25	Call		1,266.00000	1,269,000	26.29	0.00	0	5,560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Call		2,365.00000	2,367,000	33.40	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.15	Put		0.00000	0,000	33.40	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		3.00000	3,000	23.40	0.00	0	12,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		1,018.00000	1,020,000	23.40	0.00	0	11,280
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Call		2,065.00000	2,067,000	32.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.45	Put		0.00000	0,000	32.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Call		2,115.00000	2,117,000	32.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.40	Put		0.00000	0,000	32.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		2,265.00000	2,267,000	33.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		0.00000	0,000	33.10	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Call		502.00000	503,000	21.42	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.05	Put		37.00000	36,000	21.42	0.00	0	10,750
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Call		2,565.00000	2,567,000	33.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.95	Put		0.00000	0,000	33.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Call		1,068.00000	1,070,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.45	Put		3.00000	3,000	23.98	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,815.00000	1,817,000	31.77	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		0.00000	0,000	31.77	0.00	0	16,340
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,715.00000	1,718,000	31.48	0.00	0	200

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	1,000	31.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		634.00000	635,000	21.51	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		19.00000	18,000	21.51	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Call		822.00000	823,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.70	Put		7.00000	6,000	21.64	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,665.00000	1,668,000	30.90	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	1,000	30.90	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Call		2,215.00000	2,217,000	32.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.30	Put		0.00000	0,000	32.95	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Call		2,165.00000	2,167,000	32.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.35	Put		0.00000	0,000	32.81	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Call		2,515.00000	2,517,000	33.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.00	Put		0.00000	0,000	33.84	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Call		727.00000	728,000	21.58	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	7.80	Put		12.00000	11,000	21.58	0.00	0	5,688
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Call		919.00000	921,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.60	Put		4.00000	4,000	22.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,915.00000	1,917,000	32.07	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		0.00000	0,000	32.07	0.00	0	5,000
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Call		2,665.00000	2,667,000	33.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	5.85	Put		0.00000	0,000	33.99	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Call		680.00000	681,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.85	Put		15.00000	14,000	21.54	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Put		1.00000	2,000	26.86	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.20	Call		1,316.00000	1,319,000	26.86	0.00	0	12,300

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Call		1,965.00000	1,967,000	32.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.55	Put		0.00000	0,000	32.22	0.00	0	560
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Call		293.00000	293,000	23.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.35	Put		128.00000	126,000	23.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Call		387.00000	388,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.20	Put		72.00000	71,000	22.05	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Call		2,415.00000	2,417,000	33.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.10	Put		0.00000	0,000	33.55	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Call		1,366.00000	1,368,000	27.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.15	Put		1.00000	1,000	27.44	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,615.00000	1,618,000	30.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	1,000	30.32	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Call		1,416.00000	1,418,000	28.02	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.10	Put		1.00000	1,000	28.02	0.00	0	1,000
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,865.00000	1,867,000	31.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		0.00000	0,000	31.92	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Call		2,315.00000	2,317,000	33.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.20	Put		0.00000	0,000	33.25	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Call		323.00000	323,000	22.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.30	Put		108.00000	106,000	22.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Call		2,015.00000	2,017,000	32.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.50	Put		0.00000	0,000	32.36	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Call		1,566.00000	1,568,000	29.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.95	Put		1.00000	1,000	29.75	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		870.00000	872,000	21.67	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		5.00000	5,000	21.67	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Call		266.00000	266,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.40	Put		151.00000	149,000	23.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Call		354.00000	354,000	22.38	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		89.00000	87,000	22.38	0.00	0	100
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		774.00000	775,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		9.00000	8,000	21.61	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Call		1,466.00000	1,468,000	28.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.05	Put		1.00000	1,000	28.59	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Call		461.00000	462,000	21.39	0.00	0	11,340
\$ / R	On	19/12/2011	Foreign Exchange Option	8.10	Put		46.00000	45,000	21.39	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Call		2,465.00000	2,467,000	33.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	6.05	Put		0.00000	0,000	33.69	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Call		589.00000	590,000	21.48	0.00	0	12,579
\$ / R	On	19/12/2011	Foreign Exchange Option	7.95	Put		24.00000	23,000	21.48	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Call		969.00000	971,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	7.55	Put		4.00000	4,000	22.83	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		423.00000	424,000	21.72	0.00	0	1,620
\$ / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		58.00000	57,000	21.72	0.00	0	400
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Call		135.00000	134,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.75	Put		370.00000	367,000	26.22	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		407.00000	404,000	26.66	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		122.00000	121,000	26.66	0.00	0	19,273
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		3.00000	3,000	40.41	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		2,438.00000	2,436,000	40.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		3,385.00000	3,383,000	40.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		0.00000	0,000	40.71	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Put		298.00000	295,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.65	Call		163.00000	162,000	25.35	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		203.00000	201,000	24.04	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		218.00000	218,000	24.04	0.00	0	12,500
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Put		569.00000	566,000	28.43	0.00	0	0
\$ / R	On	19/12/2011	Foreign Exchange Option	9.00	Call		84.00000	83,000	28.43	0.00	0	8,333
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Call		1,600.00000	1,604,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.04	Put		14.00000	15,000	20.74	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Call		1,552.00000	1,557,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.09	Put		16.00000	18,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Call		1,648.00000	1,652,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.99	Put		12.00000	13,000	20.72	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Call		1,634.00000	1,638,000	20.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.00	Put		12.00000	13,000	20.73	0.00	0	1,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Call		1,492.00000	1,496,000	20.78	0.00	0	30,100
\$ / R	On	19/03/2012	Foreign Exchange Option	7.15	Put		20.00000	21,000	20.78	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,398.00000	1,403,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		26.00000	28,000	20.81	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Call		1,830.00000	1,834,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.80	Put		8.00000	9,000	21.40	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,445.00000	1,450,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		23.00000	25,000	20.80	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Call		1,879.00000	1,883,000	21.76	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.75	Put		7.00000	8,000	21.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Call		1,130.00000	1,136,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.55	Put		58.00000	61,000	20.92	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Call		818.00000	826,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.95	Put		146.00000	151,000	21.63	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		1,262.00000	1,267,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		40.00000	42,000	20.87	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Call		609.00000	618,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.30	Put		287.00000	293,000	23.01	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Call		1,929.00000	1,933,000	22.11	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.70	Put		7.00000	8,000	22.11	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Call		584.00000	593,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.35	Put		312.00000	318,000	23.25	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Call		1,780.00000	1,784,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.85	Put		8.00000	9,000	21.05	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Call		784.00000	792,000	21.80	0.00	0	5,000
\$ / R	On	19/03/2012	Foreign Exchange Option	8.00	Put		162.00000	167,000	21.80	0.00	0	7,051
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Call		1,539.00000	1,543,000	20.76	0.00	0	10,000
\$ / R	On	19/03/2012	Foreign Exchange Option	7.10	Put		17.00000	18,000	20.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Call		1,978.00000	1,982,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.65	Put		6.00000	7,000	22.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Call		1,217.00000	1,223,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.45	Put		45.00000	48,000	20.88	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Call		661.00000	670,000	22.52	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.20	Put		239.00000	245,000	22.52	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Call		888.00000	896,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.85	Put		116.00000	121,000	21.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Call		1,586.00000	1,591,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.05	Put		14.00000	16,000	20.75	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Call		2,028.00000	2,032,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.60	Put		6.00000	7,000	22.82	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Call		925.00000	933,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.80	Put		103.00000	108,000	21.15	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Call		751.00000	760,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.05	Put		179.00000	185,000	21.96	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Call		853.00000	861,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.90	Put		131.00000	136,000	21.47	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Call		689.00000	698,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.15	Put		217.00000	223,000	22.28	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Call		1,307.00000	1,312,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.35	Put		35.00000	37,000	20.85	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,352.00000	1,357,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		30.00000	32,000	20.83	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Call		1,731.00000	1,735,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.90	Put		9.00000	10,000	20.69	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Call		1,004.00000	1,011,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.70	Put		82.00000	86,000	20.97	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Call		720.00000	728,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.10	Put		198.00000	203,000	22.12	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Call		1,173.00000	1,179,000	20.90	0.00	0	5,000

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	7.50	Put		51.00000	54,000	20.90	0.00	0	2,420
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Call		2,227.00000	2,230,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.40	Put		5.00000	5,000	24.24	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Call		2,476.00000	2,479,000	26.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.15	Put		4.00000	4,000	26.02	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Call		1,087.00000	1,094,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.60	Put		65.00000	69,000	20.94	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Call		635.00000	643,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.25	Put		263.00000	268,000	22.76	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Call		2,426.00000	2,429,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.20	Put		4.00000	4,000	25.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,682.00000	1,686,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		10.00000	11,000	20.71	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Call		963.00000	971,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.75	Put		91.00000	96,000	20.99	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Call		561.00000	569,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.40	Put		339.00000	344,000	23.49	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Call		2,177.00000	2,181,000	23.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.45	Put		5.00000	6,000	23.89	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Call		1,045.00000	1,052,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	7.65	Put		73.00000	77,000	20.95	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Call		2,078.00000	2,081,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.55	Put		6.00000	6,000	23.18	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Call		2,127.00000	2,131,000	23.53	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.50	Put		5.00000	6,000	23.53	0.00	0	2,420

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Call		2,276.00000	2,280,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.35	Put		4.00000	5,000	24.60	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Call		2,525.00000	2,529,000	26.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	6.10	Put		3.00000	4,000	26.38	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Call		538.00000	546,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.45	Put		366.00000	371,000	23.73	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Call		516.00000	525,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.50	Put		394.00000	400,000	23.98	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Call		403.00000	411,000	25.31	0.00	0	3
\$ / R	On	19/03/2012	Foreign Exchange Option	8.80	Put		581.00000	586,000	25.31	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		721.00000	725,000	26.16	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		343.00000	350,000	26.16	0.00	0	100
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Call		476.00000	484,000	24.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.60	Put		454.00000	459,000	24.46	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Call		457.00000	465,000	24.67	0.00	0	0
\$ / R	On	19/03/2012	Foreign Exchange Option	8.65	Put		485.00000	490,000	24.67	0.00	0	176
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Call		1,539.00000	1,543,000	20.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.25	Put		70.00000	69,000	20.58	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Call		1,496.00000	1,501,000	20.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.30	Put		77.00000	77,000	20.62	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Call		1,582.00000	1,586,000	20.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	7.20	Put		63.00000	62,000	20.53	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Call		913.00000	919,000	21.91	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.10	Put		294.00000	295,000	21.91	0.00	0	132
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Put		27.00000	26,000	21.03	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Option	6.75	Call		1,996.00000	2,000,000	21.03	0.00	0	4,850
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Call		718.00000	723,000	23.47	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.50	Put		499.00000	499,000	23.47	0.00	0	200
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Call		660.00000	664,000	24.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.65	Put		591.00000	590,000	24.09	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Call		623.00000	628,000	24.50	0.00	0	0
\$ / R	On	18/06/2012	Foreign Exchange Option	8.75	Put		654.00000	654,000	24.50	0.00	0	132
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Call		1,707.00000	1,713,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.20	Put		95.00000	94,000	20.02	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Call		1,666.00000	1,672,000	20.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.25	Put		104.00000	103,000	20.10	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Call		1,748.00000	1,754,000	19.94	0.00	0	16,000
\$ / R	On	17/09/2012	Foreign Exchange Option	7.15	Put		86.00000	85,000	19.94	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Put		113.00000	113,000	20.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.30	Call		1,625.00000	1,632,000	20.19	0.00	0	37,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Put		961.00000	961,000	25.28	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.10	Call		673.00000	680,000	25.28	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Call		1,190.00000	1,198,000	21.19	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	7.90	Put		278.00000	279,000	21.19	0.00	0	360
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Call		848.00000	856,000	23.71	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	8.60	Put		636.00000	637,000	23.71	0.00	0	4,000
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Put		1,031.00000	1,031,000	25.55	0.00	0	0
\$ / R	On	17/09/2012	Foreign Exchange Option	9.20	Call		643.00000	650,000	25.55	0.00	0	5,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Put		764.00000	764,000	24.46	0.00	0	1,500
\$ / R	On	17/09/2012	Foreign Exchange Option	8.80	Call		776.00000	783,000	24.46	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Call		1,468.00000	1,473,000	20.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.70	Put		266.00000	264,000	20.98	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Call		1,435.00000	1,441,000	21.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.75	Put		283.00000	282,000	21.09	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Call		1,501.00000	1,507,000	20.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	7.65	Put		249.00000	248,000	20.87	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Put		379.00000	380,000	21.65	0.00	0	540
\$ / R	On	14/12/2012	Foreign Exchange Option	8.00	Call		1,281.00000	1,289,000	21.65	0.00	0	300
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Put		1,025.00000	1,028,000	25.26	0.00	0	0
\$ / R	On	14/12/2012	Foreign Exchange Option	9.10	Call		827.00000	837,000	25.26	0.00	0	540
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Call		1,448.00000	1,457,000	21.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.95	Put		416.00000	418,000	21.70	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Call		1,420.00000	1,429,000	21.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.00	Put		438.00000	440,000	21.82	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Call		1,477.00000	1,486,000	21.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	7.90	Put		395.00000	397,000	21.58	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Put		1,086.00000	1,093,000	25.16	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	9.10	Call		968.00000	982,000	25.16	0.00	0	180
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Call		1,365.00000	1,376,000	22.07	0.00	0	0
\$ / R	On	18/03/2013	Foreign Exchange Option	8.10	Put		483.00000	487,000	22.07	0.00	0	180
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Call		2,152.00000	2,168,000	23.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.50	Put		929.00000	942,000	23.42	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Call		2,133.00000	2,149,000	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.55	Put		960.00000	973,000	23.56	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Call		2,171.00000	2,187,000	23.28	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	12/12/2014	Foreign Exchange Option	8.45	Put		898.00000	911,000	23.28	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Put		644.00000	655,000	21.99	0.00	0	0
\$ / R	On	12/12/2014	Foreign Exchange Option	8.00	Call		2,367.00000	2,381,000	21.99	0.00	0	200
Total \$ / R Option										0.00	0	305,267
Total \$ / R										331 501 721.30	38,686	609,665
\$ / R MAXOn	19/12/2011	Foreign Exchange Future		8.51720		8.51470				246,998.80	29	330
\$ / R MAXOn	19/03/2012	Foreign Exchange Future		8.62540		8.62160				0.00	0	432
Total \$ / R MAXI Future										246,998.80	29	762
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Call		151,564.00000	151,799,000	29.17		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.00	Put		94.00000	79,000	29.17		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Call		146,576.00000	146,809,000	28.59		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	7.05	Put		106.00000	89,000	28.59		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Call		156,553.00000	156,789,000	29.75		0.00	0	0
\$ / R MAXOn	19/12/2011	Foreign Exchange Option	6.95	Put		83.00000	69,000	29.75		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Call		112,997.00000	113,608,000	20.92		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.55	Put		5,837.00000	6,068,000	20.92		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Call		108,724.00000	109,364,000	20.94		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.60	Put		6,564.00000	6,824,000	20.94		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Call		117,333.00000	117,919,000	20.90		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	7.50	Put		5,173.00000	5,379,000	20.90		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Put		23,973.00000	24,473,000	22.52		0.00	0	0
\$ / R MAXOn	19/03/2012	Foreign Exchange Option	8.20	Call		66,133.00000	67,013,000	22.52		0.00	0	80
Total \$ / R MAXI Option										0.00	0	80
Total \$ / R MAXI										246 998.80	29	842

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/12/2011	Foreign Exchange Future			13.19800	13.19010			211,168.00	16	13,920
£ / R	On	19/03/2012	Foreign Exchange Future			13.35510	13.34410			27,992,289.60	2,096	4,988
£ / R	On	18/06/2012	Foreign Exchange Future			13.49760	13.48390			20,205,907.20	1,497	2,354
Total £ / R Future										48,409,364.80	3,609	21,262
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		1,546.00000	1,552,000	22.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		6.00000	4,000	22.88	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Call		1,497.00000	1,503,000	22.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.70	Put		7.00000	5,000	22.74	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		1,596.00000	1,602,000	23.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		6.00000	4,000	23.01	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Call		1,011.00000	1,013,000	19.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	12.20	Put		21.00000	15,000	19.36	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Call		1,893.00000	1,899,000	23.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.30	Put		3.00000	1,000	23.83	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		1,302.00000	1,308,000	22.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		12.00000	10,000	22.20	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		1,448.00000	1,454,000	22.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		8.00000	6,000	22.61	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Call		2,690.00000	2,698,000	25.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.50	Put		0.00000	0,000	25.96	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Call		2,491.00000	2,498,000	25.47	0.00	0	0
£ / R	On	19/12/2011	Foreign Exchange Option	10.70	Put		1.00000	0,000	25.47	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Call		1,956.00000	1,954,000	19.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.45	Put		62.00000	49,000	19.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		1,909.00000	1,907,000	19.31	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		65.00000	52,000	19.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Call		2,003.00000	2,002,000	19.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.40	Put		59.00000	47,000	19.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Call		1,863.00000	1,859,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.55	Put		69.00000	54,000	19.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Call		1,542.00000	1,531,000	17.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.90	Put		98.00000	76,000	17.71	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Call		2,383.00000	2,387,000	21.30	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.00	Put		39.00000	32,000	21.30	0.00	0	768
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Call		1,632.00000	1,624,000	18.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.80	Put		88.00000	69,000	18.11	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Call		1,222.00000	1,206,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.30	Put		178.00000	151,000	17.95	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Call		2,050.00000	2,050,000	19.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.35	Put		56.00000	45,000	19.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		2,480.00000	2,484,000	21.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		36.00000	29,000	21.70	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Call		1,724.00000	1,718,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.70	Put		80.00000	63,000	18.51	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		2,287.00000	2,290,000	20.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		43.00000	35,000	20.91	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Call		1,452.00000	1,439,000	17.31	0.00	0	0
£ / R	On	19/03/2012	Foreign Exchange Option	12.00	Put		108.00000	84,000	17.31	0.00	0	768
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Call		1,817.00000	1,821,000	18.87	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.85	Put		183.00000	173,000	18.87	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Call		1,776.00000	1,781,000	18.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.90	Put		192.00000	183,000	18.83	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Call		1,858.00000	1,862,000	18.90	0.00	0	0
£ / R	On	18/06/2012	Foreign Exchange Option	11.80	Put		174.00000	164,000	18.90	0.00	0	0
Total £ / R Option										0.00	0	1,536
Total £ / R										48 409 364.80	3,609	22,798
¥ / R	On	19/12/2011	Foreign Exchange Future			0.10970	0.11040			0.00	0	5,905
¥ / R	On	19/03/2012	Foreign Exchange Future			0.11140	0.11210			0.00	0	31
Total ¥ / R Future										0.00	0	5,936
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Call		3,040.00000	2,970,000	29.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.08	Put		0.00000	0,000	29.38	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Call		2,041.00000	1,971,000	27.98	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.09	Put		1.00000	1,000	27.98	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Call		4,040.00000	3,970,000	22.67	0.00	0	0
¥ / R	On	19/12/2011	Foreign Exchange Option	0.07	Put		0.00000	0,000	22.67	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Call		2,223.00000	2,154,000	20.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.09	Put		13.00000	14,000	20.36	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Call		1,329.00000	1,276,000	21.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.10	Put		119.00000	136,000	21.94	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Call		3,215.00000	3,145,000	25.80	0.00	0	0
¥ / R	On	19/03/2012	Foreign Exchange Option	0.08	Put		5.00000	5,000	25.80	0.00	0	0
Total ¥ / R Option										0.00	0	0
Total ¥ / R										0.00	0	5,936
€ / R	On	19/12/2011	Foreign Exchange Future			11.29860	11.35270			135,583.20	12	21,648

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future			11.45990	11.51240			71,085,759.70	6,203	12,820
€ / R	On	18/06/2012	Foreign Exchange Future			11.60660	11.65500			17,375,080.20	1,497	13,749
€ / R	On	17/09/2012	Foreign Exchange Future			11.74810	11.79290			0.00	0	200
Total € / R Future										88,596,423.10	7,712	48,417
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Call		1,554.00000	1,500,000	22.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.80	Put		1.00000	1,000	22.00	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Call		1,504.00000	1,450,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.85	Put		1.00000	1,000	21.77	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Call		1,604.00000	1,550,000	22.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.75	Put		1.00000	1,000	22.23	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Call		1,355.00000	1,301,000	21.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.00	Put		2.00000	2,000	21.06	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Call		1,803.00000	1,749,000	23.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.55	Put		0.00000	0,000	23.17	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Call		2,053.00000	1,999,000	24.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.30	Put		0.00000	0,000	24.34	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		1,953.00000	1,899,000	23.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		0.00000	0,000	23.87	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Call		84.00000	76,000	19.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.75	Put		481.00000	527,000	19.98	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Call		1,405.00000	1,351,000	21.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.95	Put		2.00000	2,000	21.30	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Call		117.00000	105,000	19.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.60	Put		364.00000	406,000	19.19	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Call		1,853.00000	1,799,000	23.41	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/12/2011	Foreign Exchange Option	9.50	Put		0.00000	0,000	23.41	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Call		415.00000	376,000	16.73	0.00	0	8,220
€ / R	On	19/12/2011	Foreign Exchange Option	11.00	Put		62.00000	77,000	16.73	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Call		1,108.00000	1,054,000	19.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.25	Put		5.00000	5,000	19.63	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Call		105.00000	94,000	19.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.65	Put		402.00000	445,000	19.45	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Call		1,010.00000	956,000	18.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.35	Put		7.00000	7,000	18.91	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Call		1,305.00000	1,251,000	20.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.05	Put		2.00000	2,000	20.83	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Call		1,753.00000	1,699,000	22.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	9.60	Put		0.00000	0,000	22.94	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Call		282.00000	252,000	17.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.20	Put		129.00000	153,000	17.31	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Call		1,206.00000	1,153,000	20.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.15	Put		3.00000	4,000	20.36	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Call		1,256.00000	1,202,000	20.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.10	Put		3.00000	3,000	20.59	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Put		6.00000	6,000	19.27	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.30	Call		1,059.00000	1,005,000	19.27	0.00	0	2,740
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Call		453.00000	412,000	16.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	10.95	Put		50.00000	63,000	16.59	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Put		607.00000	655,000	20.79	0.00	0	0
€ / R	On	19/12/2011	Foreign Exchange Option	11.90	Call		60.00000	54,000	20.79	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Call		1,473.00000	1,423,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.10	Put		61.00000	63,000	18.69	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Call		1,427.00000	1,378,000	18.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.15	Put		65.00000	68,000	18.58	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Call		1,518.00000	1,468,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.05	Put		56.00000	58,000	18.80	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Call		2,474.00000	2,421,000	21.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.05	Put		12.00000	11,000	21.21	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Call		1,338.00000	1,289,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.25	Put		76.00000	79,000	18.36	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Call		1,749.00000	1,698,000	19.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.80	Put		37.00000	38,000	19.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Call		2,523.00000	2,470,000	21.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.00	Put		11.00000	10,000	21.45	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Call		1,656.00000	1,605,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.90	Put		44.00000	45,000	19.12	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Call		1,047.00000	1,007,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.60	Put		135.00000	147,000	18.34	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Call		935.00000	897,000	18.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.75	Put		173.00000	187,000	18.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Call		1,294.00000	1,245,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.30	Put		82.00000	85,000	18.25	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Call		705.00000	679,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.10	Put		293.00000	319,000	18.90	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Call		507.00000	491,000	19.88	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Option	11.50	Put		495.00000	531,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Call		828.00000	794,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.90	Put		216.00000	234,000	18.42	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Call		414.00000	403,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.75	Put		652.00000	693,000	20.61	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Call		795.00000	764,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	10.95	Put		233.00000	254,000	18.54	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Call		1,987.00000	1,935,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	9.55	Put		25.00000	25,000	19.88	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Call		599.00000	578,000	19.38	0.00	0	0
€ / R	On	19/03/2012	Foreign Exchange Option	11.30	Put		387.00000	418,000	19.38	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Call		1,437.00000	1,397,000	18.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.40	Put		182.00000	190,000	18.68	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Call		1,397.00000	1,358,000	18.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.45	Put		192.00000	201,000	18.62	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Call		1,477.00000	1,437,000	18.74	0.00	0	0
€ / R	On	18/06/2012	Foreign Exchange Option	10.35	Put		172.00000	180,000	18.74	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Call		1,384.00000	1,384,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.73	Put		317.00000	361,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Call		1,349.00000	1,351,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.78	Put		332.00000	378,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Call		1,419.00000	1,418,000	19.00	0.00	0	0
€ / R	On	17/09/2012	Foreign Exchange Option	10.68	Put		302.00000	345,000	19.00	0.00	0	0
Total € / R Option										0.00	0	21,920
Total € / R										88 596 423.10	7,712	70,337

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / R	On	19/12/2011	Foreign Exchange Future			8.28500	8.25650			82,850.00	10	9,692
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.30680	8.27780			8,290,186.40	998	21,973
AU\$ / R	On	18/06/2012	Foreign Exchange Future			8.34450	8.31390			9,579,486.00	1,148	6,113
AU\$ / R	On	17/09/2012	Foreign Exchange Future			8.38350	8.34930			0.00	0	2,098
Total AU\$ / R Future										17,952,522.40	2,156	39,876
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Call		1,607.00000	1,636,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.65	Put		1.00000	1,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Call		1,557.00000	1,586,000	31.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.70	Put		1.00000	1,000	31.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Call		1,657.00000	1,686,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	6.60	Put		1.00000	1,000	32.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Call		765.00000	794,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.50	Put		9.00000	9,000	23.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Call		961.00000	990,000	25.00	0.00	0	0
AU\$ / R	On	19/12/2011	Foreign Exchange Option	7.30	Put		5.00000	5,000	25.00	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Call		1,085.00000	1,110,000	20.63	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.25	Put		57.00000	53,000	20.63	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Call		1,042.00000	1,066,000	20.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.30	Put		64.00000	59,000	20.55	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Call		1,129.00000	1,154,000	20.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.20	Put		51.00000	47,000	20.70	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Call		957.00000	980,000	20.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	7.40	Put		79.00000	73,000	20.40	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Call		1,357.00000	1,383,000	21.07	0.00	0	0
AU\$ / R	On	19/03/2012	Foreign Exchange Option	6.95	Put		29.00000	26,000	21.07	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Call		687.00000	707,000	20.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.75	Put		159.00000	150,000	20.18		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Call		915.00000	938,000	20.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.45	Put		87.00000	81,000	20.33		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Call		1,310.00000	1,336,000	21.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.00	Put		32.00000	29,000	21.00		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Call		2,084.00000	2,112,000	24.32		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	6.20	Put		6.00000	5,000	24.32		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Call		586.00000	603,000	20.10		0.00	0	0
AU\$ / R On 19/03/2012 Foreign Exchange Option	7.90	Put		208.00000	196,000	20.10		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Call		878.00000	895,000	19.55		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.65	Put		214.00000	201,000	19.55		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Call		844.00000	861,000	19.56		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.70	Put		230.00000	217,000	19.56		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Call		913.00000	930,000	19.55		0.00	0	0
AU\$ / R On 18/06/2012 Foreign Exchange Option	7.60	Put		199.00000	186,000	19.55		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Call		661.00000	672,000	19.94		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.24	Put		548.00000	525,000	19.94		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Call		638.00000	649,000	20.00		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.29	Put		575.00000	552,000	20.00		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Call		684.00000	696,000	19.88		0.00	0	0
AU\$ / R On 17/09/2012 Foreign Exchange Option	8.19	Put		521.00000	499,000	19.88		0.00	0	0
Total AU\$ / R Option								0.00	0	0
Total AU\$ / R								17 952 522.40	2,156	39,876
CAD/ R On 19/12/2011 Foreign Exchange Future			8.14760	8.12310				0.00	0	10

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CAD/ R	On	19/03/2012	Foreign Exchange Future			8.23620	8.20990			0.00	0	0
Total CAD/ R Future										0.00	0	10
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Call		875.00000	899,000	20.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.25	Put		2.00000	1,000	20.52	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Call		826.00000	850,000	20.20	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.30	Put		3.00000	2,000	20.20	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Call		925.00000	949,000	20.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.20	Put		2.00000	1,000	20.84	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Call		484.00000	508,000	16.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.65	Put		11.00000	10,000	16.68	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Call		1,323.00000	1,348,000	23.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.80	Put		0.00000	0,000	23.38	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Call		532.00000	556,000	17.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.60	Put		9.00000	8,000	17.22	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Call		1,273.00000	1,298,000	23.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.85	Put		0.00000	0,000	23.06	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Call		727.00000	751,000	19.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.40	Put		4.00000	3,000	19.35	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Call		1,223.00000	1,248,000	22.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	6.90	Put		0.00000	0,000	22.74	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Call		678.00000	702,000	18.82	0.00	0	0
CAD/ R	On	19/12/2011	Foreign Exchange Option	7.45	Put		5.00000	4,000	18.82	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Call		735.00000	759,000	16.90	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.55	Put		75.00000	73,000	16.90	0.00	0	0
CAD/ R	On	19/03/2012	Foreign Exchange Option	7.60	Call		695.00000	719,000	16.90	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CAD/ R On 19/03/2012 Foreign Exchange Option	7.60	Put		85.00000	83,000	16.90		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Call		776.00000	800,000	16.90		0.00	0	0
CAD/ R On 19/03/2012 Foreign Exchange Option	7.50	Put		66.00000	64,000	16.90		0.00	0	0
Total CAD/ R Option								0.00	0	0
Total CAD/ R								0.00	0	10
CF CANDO On 19/12/2011 Foreign Exchange Future			0.23100	0.22930				0.00	0	12,659
Total CF CANDO CAAK Future								0.00	0	12,659
Total CF CANDO CAAK								0.00	0	12,659
CF CANDO On 19/12/2011 Foreign Exchange Future			0.26950	0.26490				0.00	0	18,519
Total CF CANDO CAAL Future								0.00	0	18,519
Total CF CANDO CAAL								0.00	0	18,519
CF CANDO On 19/12/2011 Foreign Exchange Future			0.02920	0.03270				0.00	0	12,423
Total CF CANDO CAAM Future								0.00	0	12,423
Total CF CANDO CAAM								0.00	0	12,423
CF CANDO On 30/03/2012 Foreign Exchange Future			0.58780	0.58430				0.00	0	100,000
Total CF CANDO CAAN Future								0.00	0	100,000
Total CF CANDO CAAN								0.00	0	100,000
CF CANDO On 30/03/2012 Foreign Exchange Future			0.02380	0.02350				0.00	0	100,000
Total CF CANDO CAAO Future								0.00	0	100,000
Total CF CANDO CAAO								0.00	0	100,000
CF CANDO On 19/12/2011 Foreign Exchange Future			0.03890	0.03970				0.00	0	12,346
Total CF CANDO CAAP Future								0.00	0	12,346
Total CF CANDO CAAP								0.00	0	12,346

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANDO On 19/12/2011 Foreign Exchange Future			0.26730	0.26460			0.00	0	18,750
Total CF CANDO CAAR Future							0.00	0	18,750
Total CF CANDO CAAR							0.00	0	18,750
CF CANDO On 31/01/2012 Foreign Exchange Future			0.14980	0.15100			0.00	0	12,500
Total CF CANDO CAAS Future							0.00	0	12,500
Total CF CANDO CAAS							0.00	0	12,500
CF CANDO On 29/02/2012 Foreign Exchange Future			0.01170	0.11860			0.00	0	12,500
Total CF CANDO CAAT Future							0.00	0	12,500
Total CF CANDO CAAT							0.00	0	12,500
CF CANDO On 31/01/2012 Foreign Exchange Future			0.01810	0.01790			0.00	0	19,481
Total CF CANDO CAAU Future							0.00	0	19,481
Total CF CANDO CAAU							0.00	0	19,481
CF CANDO On 29/02/2012 Foreign Exchange Future			0.03750	0.03700			0.00	0	12,987
Total CF CANDO CAAV Future							0.00	0	12,987
Total CF CANDO CAAV							0.00	0	12,987
CHF / R On 19/12/2011 Foreign Exchange Future			9.16880	9.25340			0.00	0	1,067
CHF / R On 19/03/2012 Foreign Exchange Future			9.30830	9.39030			0.00	0	25
Total CHF / R Future							0.00	0	1,092
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Call		961.00000	877,000	22.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.30	Put		8.00000	8,000	22.12	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Call		912.00000	829,000	21.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.35	Put		9.00000	10,000	21.97	0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.25	Call		1,010.00000	925,000	22.27	0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CHF / R	On	19/12/2011	Foreign Exchange Option	8.25	Put		7.00000	6,000	22.27	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Call		770.00000	688,000	21.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.50	Put		17.00000	19,000	21.52	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Call		1,108.00000	1,023,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.15	Put		5.00000	4,000	22.99	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Call		1,356.00000	1,271,000	24.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.90	Put		3.00000	2,000	24.79	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Call		724.00000	642,000	21.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.55	Put		21.00000	23,000	21.37	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Call		432.00000	365,000	22.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.90	Put		79.00000	96,000	22.01	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Call		174.00000	141,000	25.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.40	Put		321.00000	372,000	25.19	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Call		279.00000	229,000	23.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	9.15	Put		176.00000	210,000	23.38	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Call		817.00000	734,000	21.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.45	Put		14.00000	15,000	21.67	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Call		1,257.00000	1,171,000	24.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.00	Put		4.00000	2,000	24.07	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Call		1,505.00000	1,420,000	25.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.75	Put		2.00000	1,000	25.87	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Call		507.00000	434,000	21.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	8.80	Put		54.00000	65,000	21.46	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Call		1,605.00000	1,519,000	26.59	0.00	0	0
CHF / R	On	19/12/2011	Foreign Exchange Option	7.65	Put		2.00000	0,000	26.59	0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Call		591.00000	510,000	20.91		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.70	Put		38.00000	41,000	20.91		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Call		398.00000	334,000	22.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.95	Put		95.00000	115,000	22.29		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Call		679.00000	597,000	21.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	8.60	Put		26.00000	28,000	21.22		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Call		158.00000	128,000	25.55		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.45	Put		355.00000	409,000	25.55		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Call		254.00000	208,000	23.74		0.00	0	0
CHF / R On 19/12/2011 Foreign Exchange Option	9.20	Put		201.00000	239,000	23.74		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Call		940.00000	875,000	21.54		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.60	Put		150.00000	167,000	21.54		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Call		905.00000	841,000	21.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.65	Put		165.00000	183,000	21.64		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Call		977.00000	910,000	21.44		0.00	0	0
CHF / R On 19/03/2012 Foreign Exchange Option	8.55	Put		137.00000	152,000	21.44		0.00	0	0
Total CHF / R Option								0.00	0	0
Total CHF / R								0.00	0	1,092
NZ\$ / R On 19/12/2011 Foreign Exchange Future			6.32090	6.30210				0.00	0	0
NZ\$ / R On 19/03/2012 Foreign Exchange Future			6.37070	6.35000				0.00	0	0
NZ\$ / R On 18/06/2012 Foreign Exchange Future			6.41360	6.39180				0.00	0	0
Total NZ\$ / R Future								0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Call		132.00000	141,000	17.22		0.00	0	0
NZ\$ / R On 19/12/2011 Foreign Exchange Option	6.26	Put		95.00000	85,000	17.22		0.00	0	0

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Call		126.00000	135,000	17.22	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.27	Put		99.00000	89,000	17.22	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Call		137.00000	147,000	17.22	0.00	0	0
NZ\$ / R	On	19/12/2011	Foreign Exchange Option	6.25	Put		90.00000	81,000	17.22	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Call		278.00000	291,000	17.31	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.28	Put		212.00000	204,000	17.31	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Call		273.00000	286,000	17.31	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.29	Put		217.00000	209,000	17.31	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Call		283.00000	296,000	17.31	0.00	0	0
NZ\$ / R	On	19/03/2012	Foreign Exchange Option	6.27	Put		207.00000	199,000	17.31	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Call		408.00000	420,000	18.95	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.30	Put		316.00000	306,000	18.95	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Call		384.00000	396,000	18.99	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.35	Put		342.00000	332,000	18.99	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Call		434.00000	446,000	18.92	0.00	0	0
NZ\$ / R	On	18/06/2012	Foreign Exchange Option	6.25	Put		292.00000	282,000	18.92	0.00	0	0
Total NZ\$ / R Option										0.00	0	0
Total NZ\$ / R										0.00	0	0
RAIN	On	19/12/2011	Foreign Exchange Future			16,851.62000	16,907.64000			0.00	0	0
Total RAIN Future										0.00	0	0
Total RAIN										0.00	0	0
YUAN/R	On	19/12/2011	Foreign Exchange Future			1.33450	1.33820			0.00	0	0
YUAN/R	On	19/03/2012	Foreign Exchange Future			1.35210	1.35560			0.00	0	0
Total YUAN/R Future										0.00	0	0

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility		Value	Contracts Traded	Open Interest
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Call		2,385.00000	2,348,000	31.40		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.10	Put		3.00000	3,000	31.40		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Call		1,888.00000	1,851,000	27.55		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.15	Put		6.00000	6,000	27.55		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Call		2,882.00000	2,845,000	31.97		0.00	0	0
YUAN/R On 19/12/2011 Foreign Exchange Option	1.05	Put		0.00000	0,000	31.97		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Call		1,693.00000	1,670,000	22.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.20	Put		137.00000	149,000	22.55		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Call		1,321.00000	1,304,000	23.17		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.25	Put		265.00000	283,000	23.17		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Call		2,118.00000	2,088,000	21.92		0.00	0	0
YUAN/R On 19/03/2012 Foreign Exchange Option	1.15	Put		62.00000	67,000	21.92		0.00	0	0
Total YUAN/R Option								0.00	0	0
Total YUAN/R								0.00	0	0
Total Futures								486 707 030.40	52,192	753,918
Total Options								0.00	0	328,803
Grand Total:								486,707,030.40	52,192	1,082,721